

Shading Key:

	52 week high (green = 1), low (red = 0) or shaded in-between
	2 standard deviation move up (5%)
	1 standard deviation move up (33%)
	1 standard deviation move down (33%)
	2 standard deviation move down (5%)

These estimates are based upon the last 256 daily moves of each instrument

		Closing prices	52	Movement for the period				2015	2014	2013			
		11-May-16	wk	Day	Week	Month	YTD	Q1 2016	Q4 2015	2015	2014	2013	
Interest Rates		Change to today's price from closing prices of prior period											
Central Bank Bills		For interest rates, rate at end of each respective year reported.											
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.11%	0.00		0.00%	0.00%	-0.19%	-0.2%	0.0%	1.30%	1.94%	1.84%	
60 days		2.39%	0.39		0.00%	0.09%	0.07%	0.0%	0.1%	2.32%	2.85%	2.12%	
90 days		2.52%	0.15		0.00%	0.00%	0.00%	0.0%	0.1%	2.52%	2.99%	2.17%	
182 days		4.55%			0.00%	0.00%	0.00%	0.0%	0.0%	4.55%	4.55%	2.51%	
Treasury Bills		*historical data tba											
28 days		1.43%			0.00%	0.00%	1.43%			1.44%			
63 days		2.58%	1.00		0.00%	0.00%	0.58%			2.44%			
91 days		2.75%	0.92		0.00%	-0.02%	-0.25%	0.2%	0.1%	2.58%	0.00%	0.00%	
182 days	Tbill auctions are irregular Wednes reported Thursday/Friday	4.74%	0.93		-0.01%	-0.01%	0.09%	0.1%	0.1%	4.65%	4.65%	2.52%	
364 days		7.70%	0.96		0.00%	0.01%	0.10%	0.1%	0.2%	7.60%	7.42%	3.76%	
Government Inscribed Stock		GIS auctions usually monthly reported Thursday/Friday											
2019/2018/2017		9.00%	0.00			0.00%	-0.97%	-1.0%	0.2%	9.97%	7.95%	4.52%	
2021/2020/2019		11.80%	1.00		0.05%	0.47%	0.4%	0.5%		11.33%	10.73%	8.01%	
2025/2024/2022		12.03%	1.00		0.03%	0.87%	0.8%	0.0%		11.16%	11.89%	9.17%	
2029/2027		12.03%	1.00		0.03%	0.03%	0.03%	0.0%	0.4%	12.00%	12.63%	10.50%	
2031		13.74%			0.00%	0.00%	0.00%	0.0%	0.0%	13.74%	13.74%	0.00%	
Kina Facility Rate		6.25%											
Ten year Government Bond yields													
United States		1.74%	0.09		-0.02%	-0.04%	-0.03%	-0.56%	-0.5%	0.3%	2.29%	2.19%	3.03%
United Kingdom		1.39%	0.10		-0.01%	-0.13%	-0.03%	-0.60%	-0.6%	0.2%	1.99%	1.76%	3.03%
Australia		2.30%	0.01		0.00%	-0.13%	-0.22%	-0.58%	-0.4%	0.3%	2.88%	2.83%	4.24%
France		0.48%	0.05		-0.01%	-0.09%	0.01%	-0.51%	-0.5%	0.0%	0.99%	0.83%	2.43%
Japan		-0.10%	0.04		-0.02%	0.02%	-0.03%	-0.37%	-0.3%	-0.1%	0.27%	0.33%	0.74%
Australia RBA Cash Rate		1.75%											
PNG CPI Index Latest 12 mth % change		6.4%											
Currencies		Percentage changes											
PGK/USD		0.3165	0.00		0.0%	0.0%	-1.2%	-4.8%	-3.0%	-4.6%	-14.3%	-2.4%	-17.8%
PGK/AUD		0.4291	0.19		-0.2%	1.1%	2.5%	-5.8%	-7.5%	-8.3%	-3.8%	5.9%	-3.9%
PGK/GBP		0.2191	0.10		0.0%	0.4%	-2.9%	-2.3%	0.1%	-2.6%	-10.0%	3.9%	-19.4%
PGK/NZD		0.4642	0.10		-0.9%	0.9%	0.2%	-4.4%	-3.9%	-10.8%	-1.9%	2.1%	-17.0%
PGK/JPY		34.320	0.05		-0.8%	1.3%	-2.1%	-14.3%	-9.3%	-4.2%	-13.7%	10.9%	-0.2%
AUD/USD		0.7375	0.53		0.2%	-1.1%	-3.6%	1.0%	4.9%	4.0%	-10.9%	-7.8%	-14.5%
USD/JPY		108.410	0.11		-0.8%	1.3%	-0.9%	-10.0%	-6.5%	0.4%	0.6%	13.6%	21.4%
EUR/USD		1.1426	0.83		0.5%	-0.5%	1.3%	4.5%	4.1%	-2.2%	-10.1%	-11.6%	4.2%
GBP/USD		1.4448	0.29		0.0%	-0.3%	1.7%	-2.5%	-3.1%	-2.0%	-4.8%	-6.1%	2.0%
MYR/USD		0.2488			0.5%	0.2%	-3.9%	6.8%	10.6%	2.3%	-18.3%	-6.4%	-6.8%
Equity Indices		Percentage changes											
Papua New Guinea													
KSi Index		4,307.26	1.00		0.0%	3.6%	4.9%	26.0%	18.0%	-4.5%	-2.3%	-9.7%	-14.9%
KSi Home Index		9,052.98	0.00		-0.7%	-0.7%	-1.5%	-5.7%	-5.4%	-1.3%	0.5%	16.9%	-1.9%
Australia													
All Ordinaries		5,434.79	0.65		0.6%	1.9%	6.0%	1.7%	-3.6%	5.7%	-0.8%	0.7%	14.8%
S&P/ASX 100		4,445.60	0.57		0.5%	1.9%	6.2%	1.1%	-4.3%	5.0%	-2.6%	1.5%	16.3%
S&P/ASX 20		3,110.20	0.42		0.5%	2.1%	6.6%	-2.2%	-7.7%	4.7%	-6.4%	0.6%	17.9%
S&P/ASX 50		5,368.00	0.52		0.5%	2.0%	6.4%	0.4%	-5.1%	4.6%	-3.9%	0.7%	16.8%
S&P/ASX Midcap 50		5,440.90	1.00		0.6%	1.2%	5.0%	6.5%	1.8%	8.2%	7.6%	9.2%	12.6%
S&P/ASX Small Ordinaries		2,304.80	1.00		1.4%	2.5%	7.1%	6.0%	-0.2%	10.8%	6.4%	-6.8%	-3.8%
S&P/ASX 200		5,372.29	0.60		0.6%	1.9%	6.3%	1.4%	-4.0%	5.5%	-2.1%	1.1%	15.1%
S&P/ASX 300		5,331.60	0.61		0.6%	1.9%	6.3%	1.6%	-3.9%	5.5%	-1.9%	0.8%	14.7%
S&P/ASX 200 Energy		7,855.80	0.23		0.3%	-1.1%	1.4%	-1.9%	-2.5%	-1.2%	-31.0%	-14.8%	9.8%
S&P/ASX 200 Materials		7,950.70	0.54		2.6%	0.4%	4.5%	13.2%	3.3%	-7.7%	-19.5%	-14.5%	-3.7%
S&P/ASX 200 Industrials		5,420.60	1.00		0.4%	2.7%	7.5%	11.5%	4.7%	4.9%	12.5%	8.9%	11.7%
S&P/ASX 200 Consumer Discretionary		2,033.40	1.00		0.6%	1.9%	5.7%	1.9%	-0.4%	13.0%	13.8%	-4.2%	36.3%
S&P/ASX 200 Consumer Staples		8,825.80	0.68		1.7%	4.3%	9.0%	0.4%	-3.7%	5.8%	-4.2%	-8.4%	12.9%
S&P/ASX 200 Healthcare		20,847.80	1.00		0.4%	0.2%	7.8%	5.2%	-2.4%	12.3%	13.4%	21.7%	23.5%
S&P/ASX 200 Financials		6,069.40	0.52		-0.1%	2.5%	6.1%	-3.6%	-8.3%	8.8%	0.7%	6.5%	23.6%
S&P/ASX 200 Information Technology		806.20	0.82		1.3%	3.2%	6.4%	-0.4%	-6.4%	11.3%	3.4%	5.6%	24.3%
S&P/ASX 200 Telecommunication Services		2,098.10	0.56		0.5%	1.6%	9.7%	3.6%	-3.1%	0.6%	-2.9%	14.6%	21.8%
S&P/ASX 200 Utilities		7,354.10	1.00		0.1%	0.9%	5.7%	5.9%	1.9%	7.1%	17.4%	9.9%	2.3%
S&P/ASX 200 A-REIT		1,440.30	0.95		-1.0%	-0.1%	5.1%	11.5%	5.5%	4.3%	8.9%	20.4%	1.1%
S&P/ASX 200 Financial-x-A-REIT		6,768.30	0.43		0.0%	3.1%	6.3%	-6.3%	-10.8%	9.7%	-0.8%	4.3%	28.1%
North American													
DJIA		17,711.12	0.80		-1.2%	0.3%	-1.1%	0.6%	0.5%	8.1%	-1.2%	7.5%	26.5%
S&P 500		2,064.46	0.79		-1.0%	0.7%	-0.9%	0.1%	-0.2%	7.5%	0.2%	11.4%	29.6%
NASDAQ		4,760.69	0.52		-1.0%	0.7%	-3.8%	-6.0%	-3.9%	9.6%	7.0%	13.4%	38.3%
Toronto S&P/TSX		13,745.00	0.58		0.0%	1.1%	0.8%	5.3%	2.9%	-1.4%	-10.5%	7.0%	9.6%
Europe													
FTSE		6,162.49	0.42		0.1%	0.8%	-3.1%	-1.8%	-1.6%	3.5%	-4.4%	-2.7%	14.4%
DAX		9,975.32	0.40		-0.7%	1.5%	-0.5%	-7.1%	-7.2%	11.2%	9.6%	2.7%	25.5%
CAC 40		4,316.67	0.32		-0.5%	-0.2%	-3.9%	-7.7%	-6.2%	5.0%	9.5%	-0.5%	18.0%
Asia													
Nikkei		16,579.01	0.27		0.1%	2.7%	1.2%	-12.9%	-12.0%	9.5%	9.1%	7.1%	57.8%
Hang Seng		20,055.29	0.17		-0.9%	-2.3%	-5.2%	-8.5%	-5.2%	5.1%	-7.2%	1.5%	2.6%
Shanghai		2,837.04	0.07		0.2%	-5.2%	-7.5%	-20.1%	-15.4%	16.3%	9.8%	54.2%	-7.6%
Sensex		25,597.02	0.48		-0.7%	2.0%	-0.1%	-1.5%	-2.5%	-0.7%	-1.7%	24.9%	8.1%

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■	1 standard deviation move up (33%)
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These estimates are based upon the last 256 daily moves of each instrument

12-May-16
Reporting closing prices for prior day

		11-May-16	52 wk	Movement for the period				Q1 2016	Q4 2015	2015	2014	2013
				Day	Week	Month	YTD					
Indices												
MSCI AC Asia-ex-Japan*	USD	328.54	0.29	-0.2%	-1.2%	-4.8%	-2.2%	2.1%	3.5%	-9.4%	5.1%	2.7%
MSCI ACWI-ex-Australia*	USD	182.40	0.57	-0.5%	0.5%	-1.0%	-0.3%	-0.5%	7.8%	-1.5%	4.7%	23.1%
MSCI All Country World Index*	USD	185.01	0.57	-0.4%	0.5%	-0.9%	-0.2%	-0.5%	7.9%	-1.7%	4.4%	22.5%
iShare Emerging Markets		32.95	0.32	-0.2%	0.5%	-5.7%	2.0%	6.1%	-1.5%	-17.8%	-6.0%	-5.8%
VIX Volatility S&P500		14.69	0.10	7.8%	-8.5%	6.1%	-15.0%	-19.3%	-29.4%	8.6%	16.0%	-23.9%
Commodities												
Light Crude (WTI)	US\$/bbl	46.23	0.56	3.5%	5.6%	10.7%	26.1%	4.6%	-18.7%	-31.2%	-45.9%	7.2%
Brent Crude	US\$/bbl	47.60	0.52	4.6%	6.7%	7.7%	30.1%	8.2%	-24.4%	-36.2%	-48.3%	-0.3%
Gold	US\$/oz	1,275.50	0.92	0.8%	0.1%	2.2%	20.2%	16.4%	-4.8%	-10.4%	-1.5%	-28.3%
Silver	US\$/oz	17.32	0.88	1.3%	0.1%	6.1%	24.4%	11.1%	-4.1%	-10.7%	-19.5%	-35.9%
Copper	US\$/lb	2.10	0.18	0.5%	-3.8%	-3.0%	-2.0%	1.7%	-8.3%	-24.0%	-16.8%	-7.0%
Iron Ore	US\$/mt	55.50	0.56	-8.3%	-15.7%	-6.9%	27.9%	22.6%	-24.1%	-37.4%	-48.1%	-5.3%
Malaysian Palm Oil* RM/tn		2,690	0.95	0.7%	3.5%	2.4%	16.5%	16.5%	0.2%	0.8%	-12.8%	13.3%
LNG *Jap/Korea	US\$/mmBtu	4.50	0.11	0.0%	1.1%	5.8%	-35.1%	-37.8%	2.4%	-32.8%	-21.3%	0.0%
ICCO Cocoa	US\$/mt	3,045	0.44	-1.2%	-3.6%	4.4%	-5.7%	-8.6%	3.7%	11.0%	7.4%	21.2%
ICO Coffee	US\$/lb	128	0.63	0.8%	7.4%	5.1%	3.4%	3.1%	1.9%	-25.8%	50.5%	-23.0%
Equities												
Domestic												
	PGK K			Percentage changes								
	Arbitrage											
	POMSox											
Bank South Pacific		7.50	1.00	0.0%	0.0%	0.0%	0.0%	-0.4%	0.0%	5.0%	-10.5%	-1.0%
Credit Corporation		1.60	0.00	-5.3%	-5.3%	-11.1%	-28.9%	-25.3%	-6.3%	-13.5%	4.0%	13.6%
City Pharmacy		1.29	0.00	0.0%	0.0%	0.0%	-3.0%	-3.0%	-5.0%	-7.6%	-26.5%	26.5%
Kina Petroleum Limited		0.40	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	-46.7%	-46.7%	-21.1%	
Kina Asset Management Limited		0.97	0.80	0.0%	0.0%	-1.0%	14.1%	15.3%	-12.4%	-15.0%	-9.1%	22.2%
Kina Securities Limited	2.10	2.30		0.0%	1.8%	4.5%	-13.2%	-9.4%	1.9%	27.4%	**from IPO price K2.08	
Airlines PNG		0.15	0.00	0.0%	0.0%	0.0%	-54.5%	-54.5%	0.0%	0.0%	-5.7%	-2.8%
Steamship Trading Company	36.19	5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	15.71	17.00	1.00	0.0%	0.0%	13.3%	20.9%	1.7%	-12.1%	-12.1%	-8.7%	30.6%
Highlands Pacific Limited	0.16	0.25	1.00	0.0%	0.0%	25.0%	25.0%	0.0%	-20.0%	33.3%	-25.0%	-48.7%
Newcrest Mining Limited	47.84	38.00	1.00	0.0%	8.6%	0.0%	46.2%	46.2%	4.0%	8.3%	-20.0%	-40.0%
Australia												
AMP Limited		5.82	0.49	0.2%	-0.7%	4.3%	-0.2%	-0.7%	4.9%	6.0%	25.3%	-8.7%
ANZ Banking Group Limited		24.43	0.20	-1.1%	-1.9%	4.7%	-12.5%	-16.0%	3.1%	-13.0%	-0.4%	28.7%
BHP Billiton Limited		18.55	0.28	4.0%	-1.3%	3.5%	3.9%	-5.6%	-19.6%	-34.9%	-22.7%	2.4%
Bougainville Copper Limited		0.22	0.14	0.0%	-2.2%	0.0%	-8.3%	-10.4%	-14.3%	-5.9%	-46.3%	-7.8%
Bank of Queensland		11.40	0.23	2.0%	2.0%	2.1%	-18.2%	-13.1%	20.1%	14.4%	0.2%	65.4%
Brambles Limited		13.08	0.99	-0.2%	3.7%	8.9%	13.1%	4.8%	18.8%	8.8%	16.2%	21.8%
Commonwealth Bank of Australia		77.99	0.43	0.0%	4.5%	5.8%	-8.8%	-12.4%	17.6%	-0.1%	10.1%	25.1%
Coca Cola Amatil		9.17	0.52	3.4%	6.6%	9.3%	-1.4%	-4.9%	3.2%	-0.2%	-22.5%	-10.6%
CSL		110.02	0.95	0.2%	-1.2%	9.4%	4.5%	-3.7%	18.1%	21.5%	25.7%	27.9%
Fortescue Mining		2.91	0.67	2.1%	-7.0%	-8.8%	55.6%	36.4%	2.7%	-31.8%	-52.9%	25.2%
Highlands Pacific Limited		0.07	0.22	0.0%	-6.7%	1.4%	4.5%	-10.4%	-20.2%	17.5%	-6.6%	-59.3%
Horizon Oil Ltd		0.06	0.01	-7.4%	-8.7%	-8.7%	-21.3%	-7.5%	-14.9%	-50.0%	-47.5%	-29.1%
Kina Securities Ltd		0.90		-2.7%	2.3%	-2.2%	-17.4%	-14.2%	-1.8%	9.0%	**from IPO price AS\$1.00	
Macquarie Group Ltd		70.66	0.45	1.1%	11.3%	9.5%	-14.6%	-20.2%	8.0%	42.0%	5.4%	55.8%
Mirvac Group		1.96	0.81	-0.8%	0.3%	2.1%	-1.3%	-2.3%	15.1%	11.2%	6.0%	13.1%
National Australia Bank		28.88	0.45	-0.1%	5.8%	10.7%	-4.4%	-13.1%	0.7%	-10.1%	-3.5%	39.3%
Newcrest Mining Limited		20.53	1.00	3.4%	7.8%	15.8%	58.3%	30.8%	2.1%	19.1%	39.6%	-64.8%
Oil Search Limited		6.74	0.41	0.0%	-0.7%	1.5%	0.6%	0.9%	-6.6%	-15.1%	-2.7%	15.7%
Origin Energy Ltd		5.08	0.16	0.2%	0.0%	5.4%	8.1%	8.3%	-11.9%	-59.7%	-17.1%	21.1%
PanAust Ltd		1.84	0.89	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	30.0%	-21.4%	-46.1%
Qbe Insurance Group Ltd		11.72	0.40	2.5%	2.3%	6.4%	-6.9%	-13.3%	-2.3%	12.3%	-2.6%	5.6%
Rio Tinto Limited		46.01	0.42	1.3%	-3.8%	-2.9%	2.9%	-4.5%	-8.0%	-22.9%	-14.9%	3.3%
Santos Limited		4.06	0.27	0.7%	-3.3%	-1.0%	10.3%	9.5%	-7.5%	-55.4%	-43.6%	31.8%
Stockland		4.60	0.99	-0.2%	1.5%	7.7%	12.2%	4.1%	6.5%	-0.5%	14.1%	2.3%
Steamship Trading Company		15.53	0.02	0.0%	0.0%	-8.1%	-20.4%	-14.3%	8.3%	-39.1%	3.2%	17.0%
Suncorp Metway Limited		12.87	0.56	-0.6%	1.4%	7.3%	6.0%	-1.9%	-0.4%	-13.7%	7.3%	28.8%
Sydney Airport		7.30	0.98	-0.8%	4.4%	8.0%	15.0%	5.4%	6.5%	34.8%	23.9%	12.4%
Transurban Group		12.43	0.99	0.6%	3.0%	10.6%	18.7%	8.4%	5.3%	22.0%	25.4%	12.3%
Telstra Corporation Limited		5.71	0.47	0.5%	1.6%	10.7%	1.8%	-5.0%	0.0%	-6.0%	13.7%	20.1%
Wesfarmers Ltd		43.16	0.87	0.0%	1.0%	8.4%	3.7%	-0.4%	6.1%	-0.3%	-5.3%	19.5%
Westpac Banking Corporation		31.31	0.48	0.0%	3.3%	4.6%	-6.7%	-9.6%	13.0%	1.2%	2.4%	24.3%
Woolworths Limited		22.80	0.26	5.5%	10.1%	8.6%	-6.9%	-9.8%	-1.4%	-20.1%	-9.4%	15.4%
Woodside Petroleum Limited		26.45	0.19	0.0%	-2.4%	2.4%	-7.9%	-9.6%	-0.7%	-24.4%	-2.3%	14.8%
International												
*as at 10-May-16												
iShare MSCI All Asia ex Japan	USD \$	52.10	0.24	-0.8%	-0.1%	-6.2%	-2.7%	2.1%	1.5%	-11.7%	0.6%	-0.3%
Blackrock Int Equity Fund*	AUD \$	15.72	0.53	0.5%	2.1%	4.8%	-0.5%	-5.6%	3.8%	4.8%	14.2%	
Blackrock Australian Equity Fund*	AUD \$	1.61	0.51	0.0%	0.0%	7.3%	-0.4%	-5.9%	7.7%	-4.3%	1.9%	12.5%
Vanguard International Share*	AUD \$	1.87	0.53	0.5%	2.2%	4.8%	-1.9%	-6.5%	3.7%	5.5%	13.5%	46.1%
Vanguard FTSE World exUS	USD \$	43.24	0.37	-0.7%	0.6%	-2.0%	-0.4%	-0.6%	1.8%	-7.4%	-7.6%	10.9%
Vanguard FTSE Europe	USD \$	48.75	0.35	-0.5%	0.1%	-0.9%	-2.3%	-2.7%	1.4%	-4.8%	-10.9%	20.4%
iShares Core MSCI Europe	USD \$	41.44	0.39	-0.6%	0.1%	-0.6%	-1.9%	-2.7%	1.4%	-3.4%		
iShares Asia 50	USD \$	41.32	0.26	-1.1%	-0.6%	-5.9%	-2.2%	2.6%	1.7%	-10.2%	-1.9%	-0.4%
iShares MSCI Japan	USD \$	11.60	0.43	-1.9%	1.6%	-2.0%	-4.3%	-5.9%	6.0%	7.8%	-7.4%	24.5%